



Backtest #49661 · VOXR · VOXR · GG3_MACD_Momentum (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-2.01%	-0.05	33.3%	-11.32%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The VOXR GG3_MACD_Momentum strategy failed to generate alpha, posting a -2.01% return with a negative Sharpe of -0.05 across only three trades. A 33.3% win rate and 11.32% drawdown indicate severe underperformance relative to the sample size, rendering the statistical signal confidence negligible. The MACD momentum logic likely entered positions too late or lacked sufficient volatility filters to capture trend direction effectively. We must expand the test window to gather more data points before attempting any parameter optimization.

ADDITIONAL METRICS

CAGR	-2.01%
Sortino Ratio	-0.02
Turnover	5.70x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$9801.86